

**City of San Diego**  
**Office of the City Treasurer**  
**Investments Division**



Portfolio Breakdown & Statistics	As of	12/31/2008
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$702,089,498	\$1,297,244,002
% of total pool	35.12%	64.89%
Portfolio Duration*	0.385	1.649
Index Duration*	0.370	1.745
% of index	104.05%	94.50%
Weighted Average Days to Maturity	141	652
Earned Income Yield	2.078%	6.709%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		

Note: These figures do not include the effects of trades settling on 1/2/09. After the trades settle, Core duration increases to 1.734.